



Backtest #51571 · VOXR · VOXR · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.01%	-0.05	33.3%	-11.32%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The VOXR GG3_MACD_Momentum backtest shows severe underperformance with a negative Sharpe and minimal sample size, indicating the strategy fails to capture meaningful alpha. A single trade loss likely drove the entire drawdown, rendering the 33.3% win rate statistically insignificant rather than a signal of inefficiency. Current data is insufficient to validate the logic, suggesting the MACD momentum threshold is misaligned with VOXR's volatility profile. The immediate next step is to expand the lookback period or reduce trade frequency to filter out low-probability noise before re-running the simulation.

ADDITIONAL METRICS

CAGR	-2.01%
Sortino Ratio	-0.02
Turnover	5.70x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$9801.86